

FIG.4

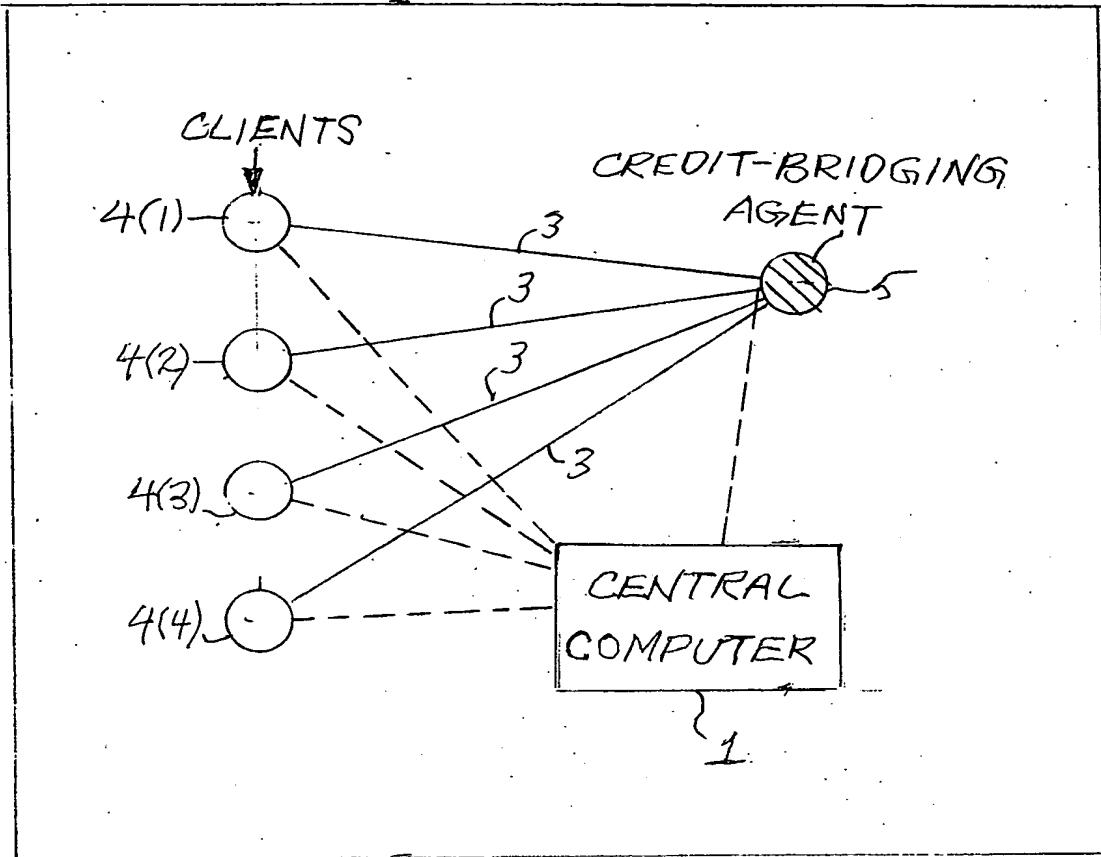


FIG.5

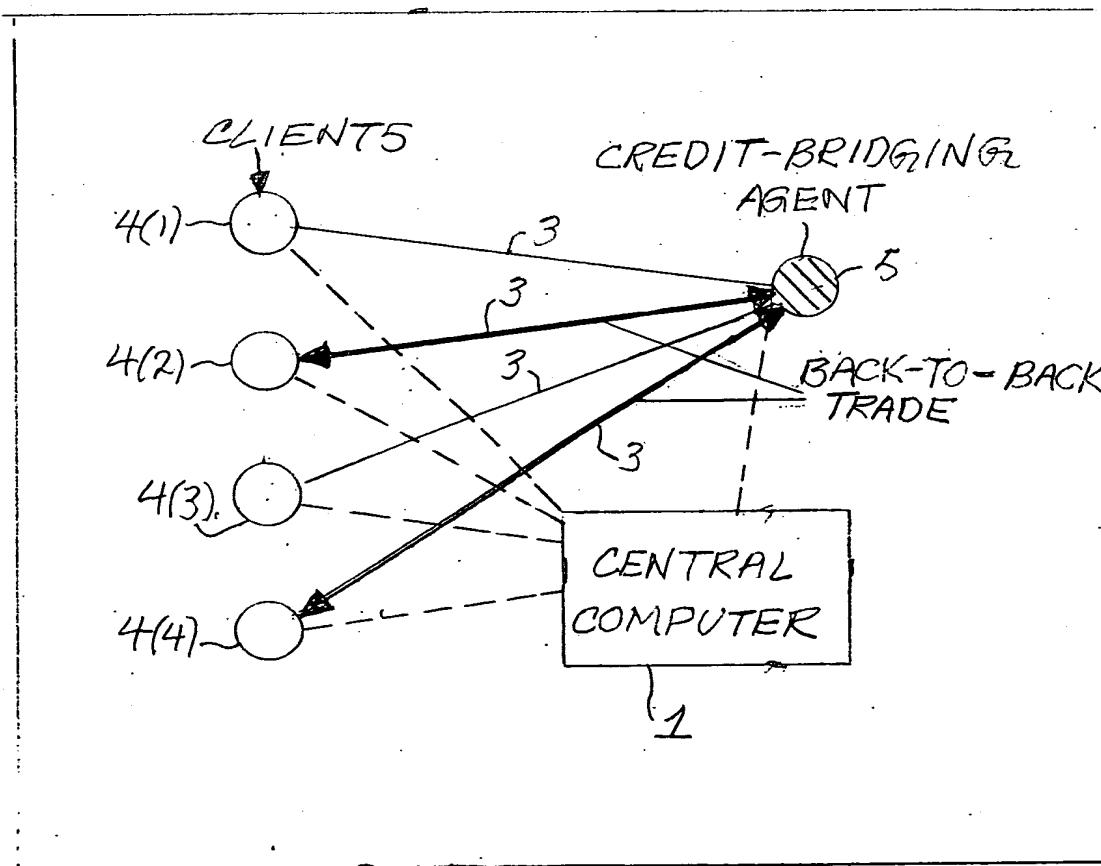


FIG. 6

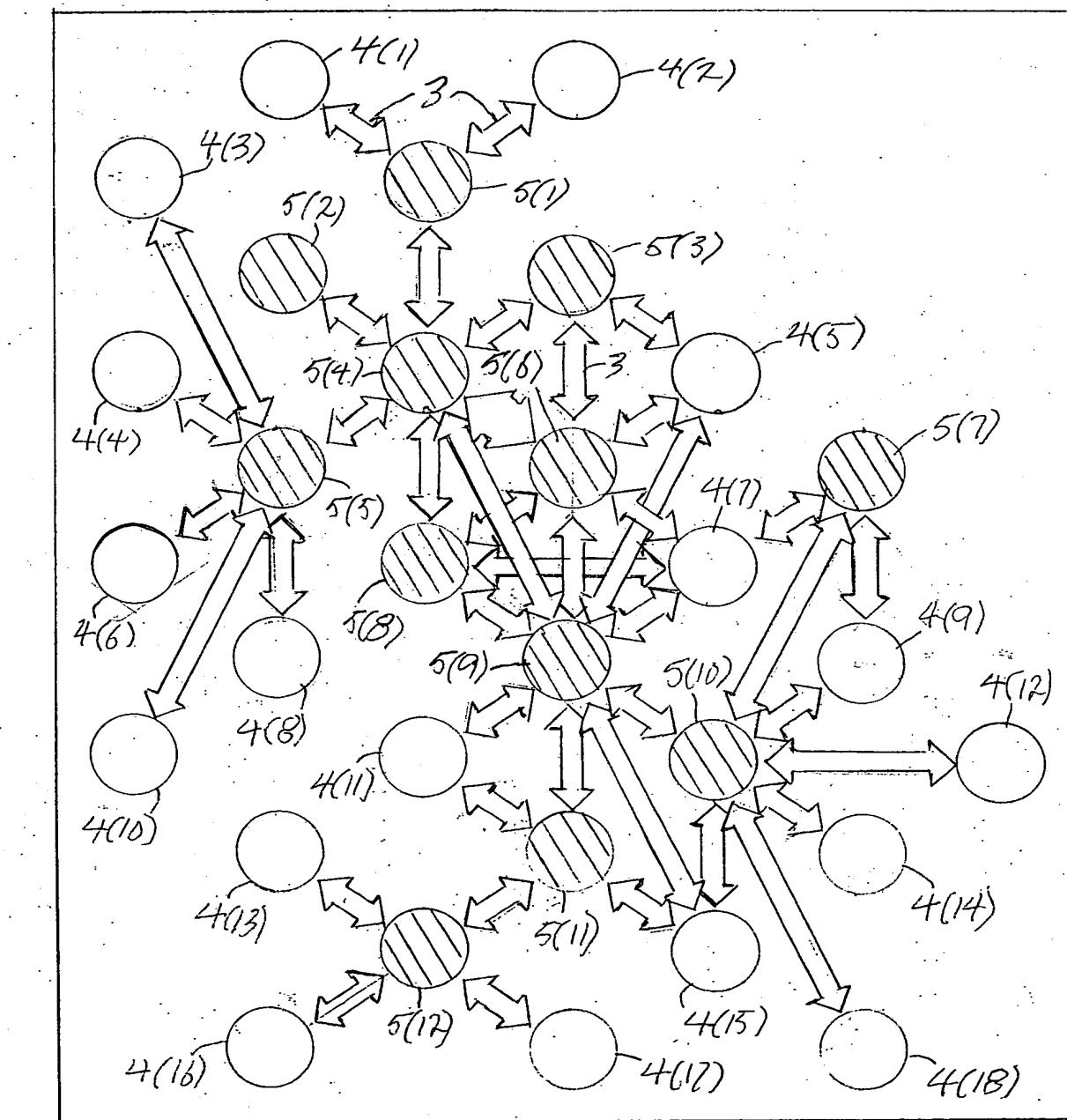


FIG. 7

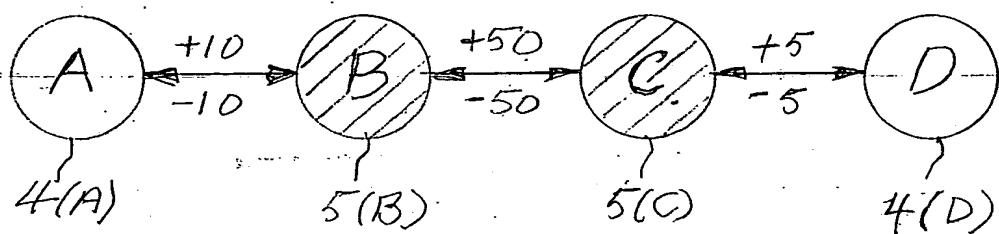


FIG 8

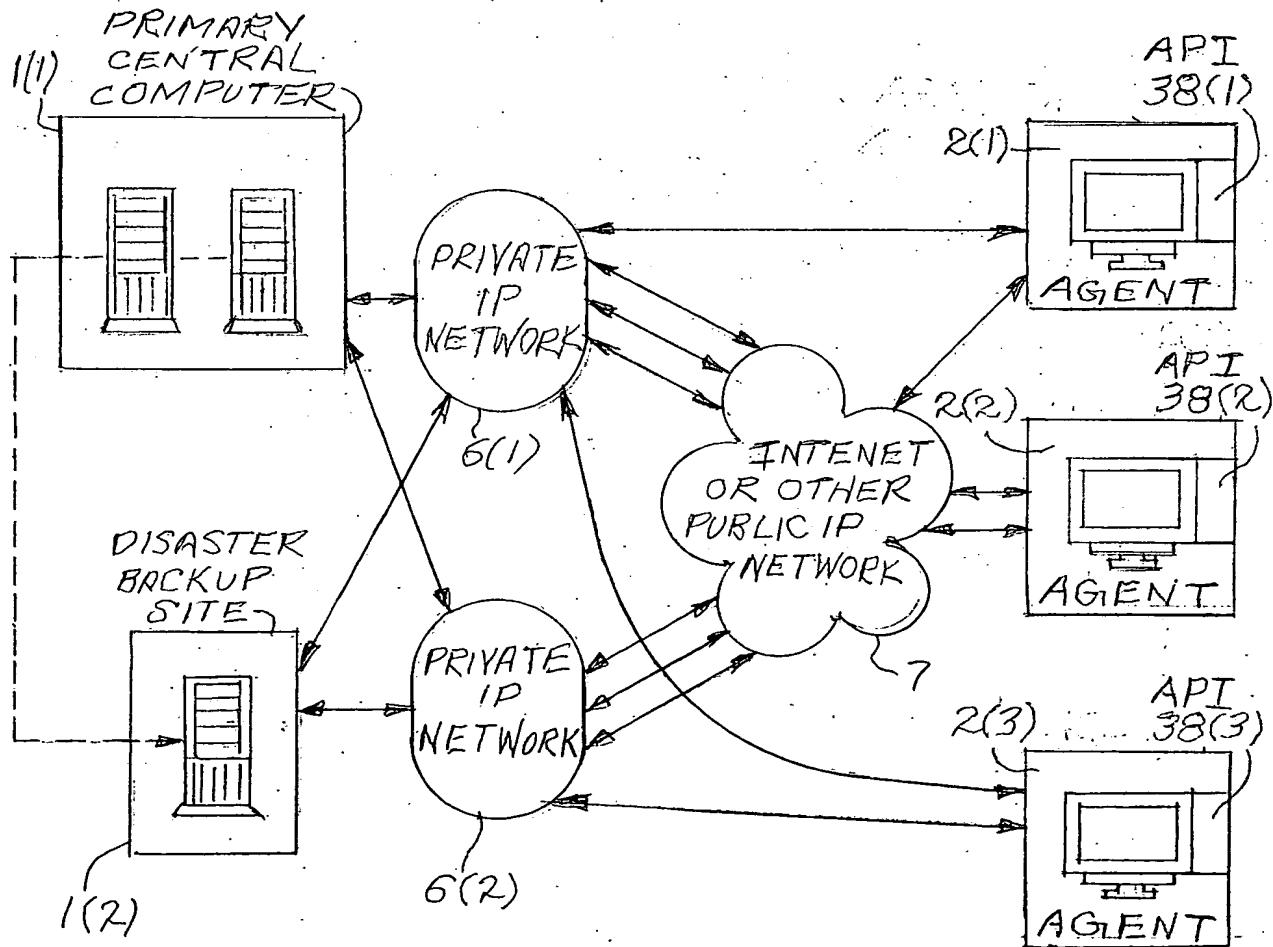


FIG. 9

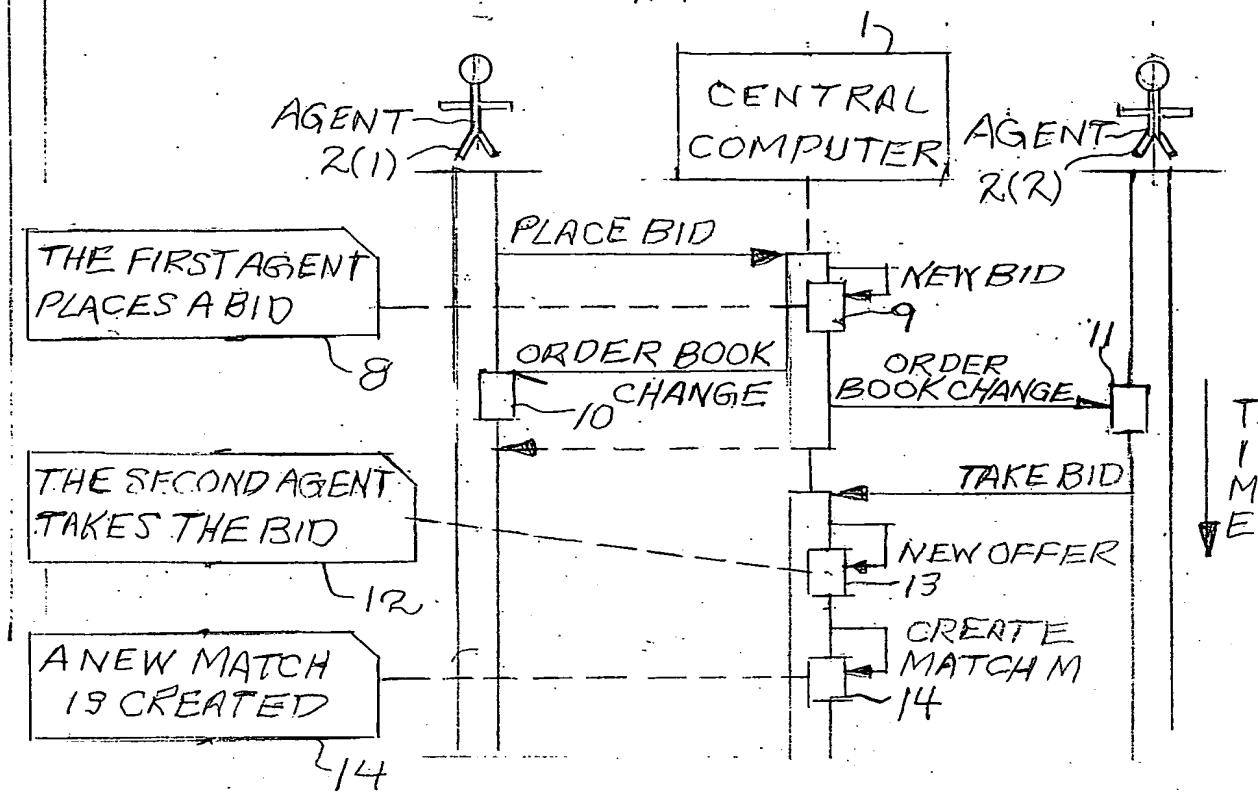


FIG. 10

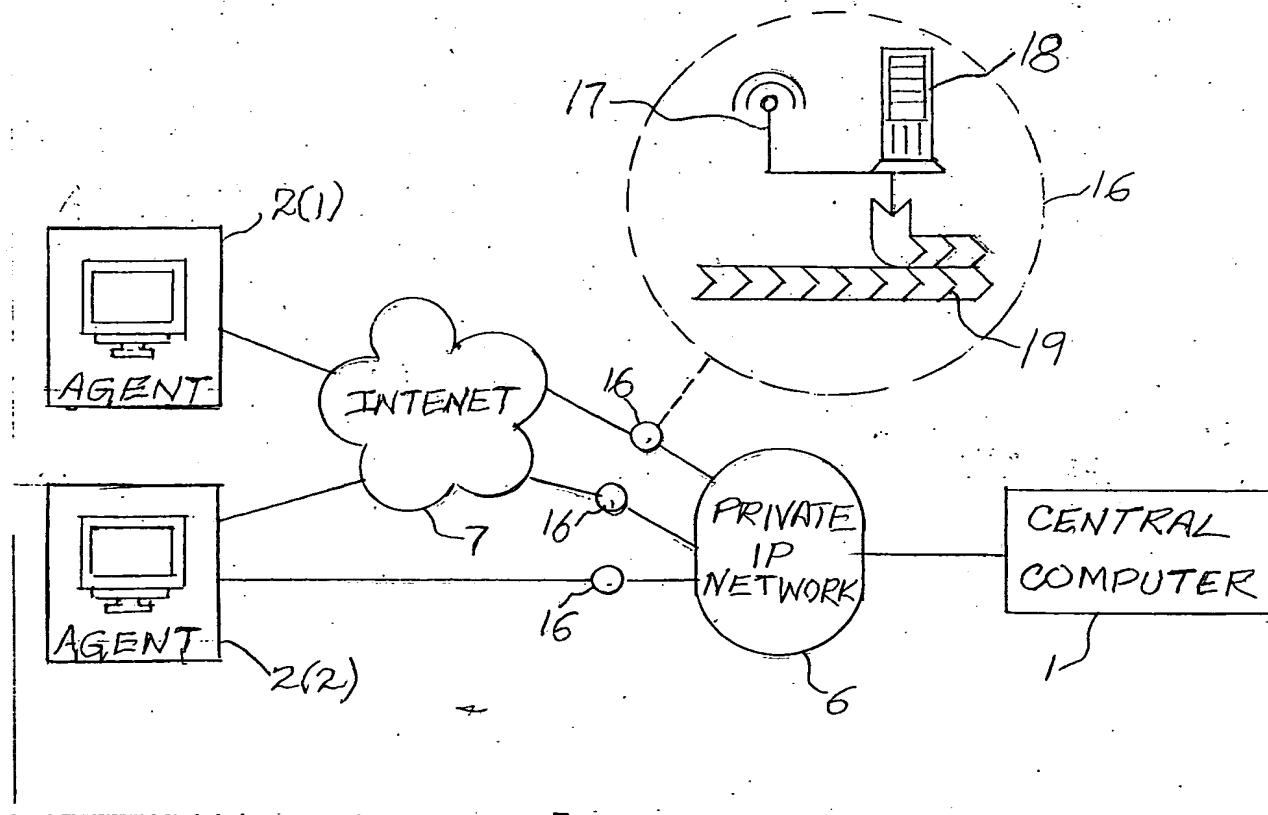


FIG. 11

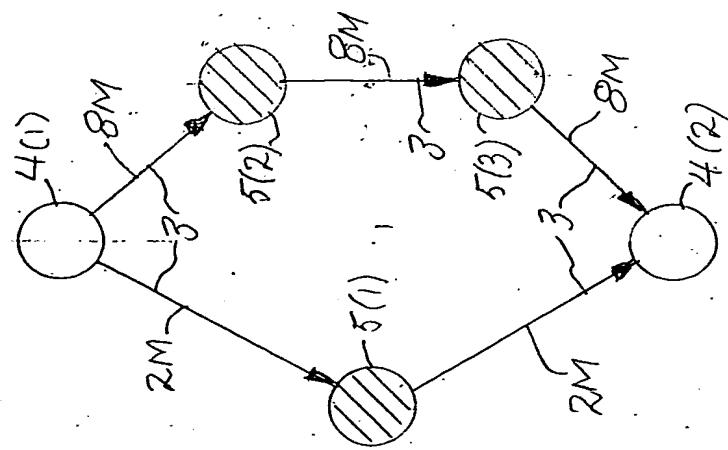
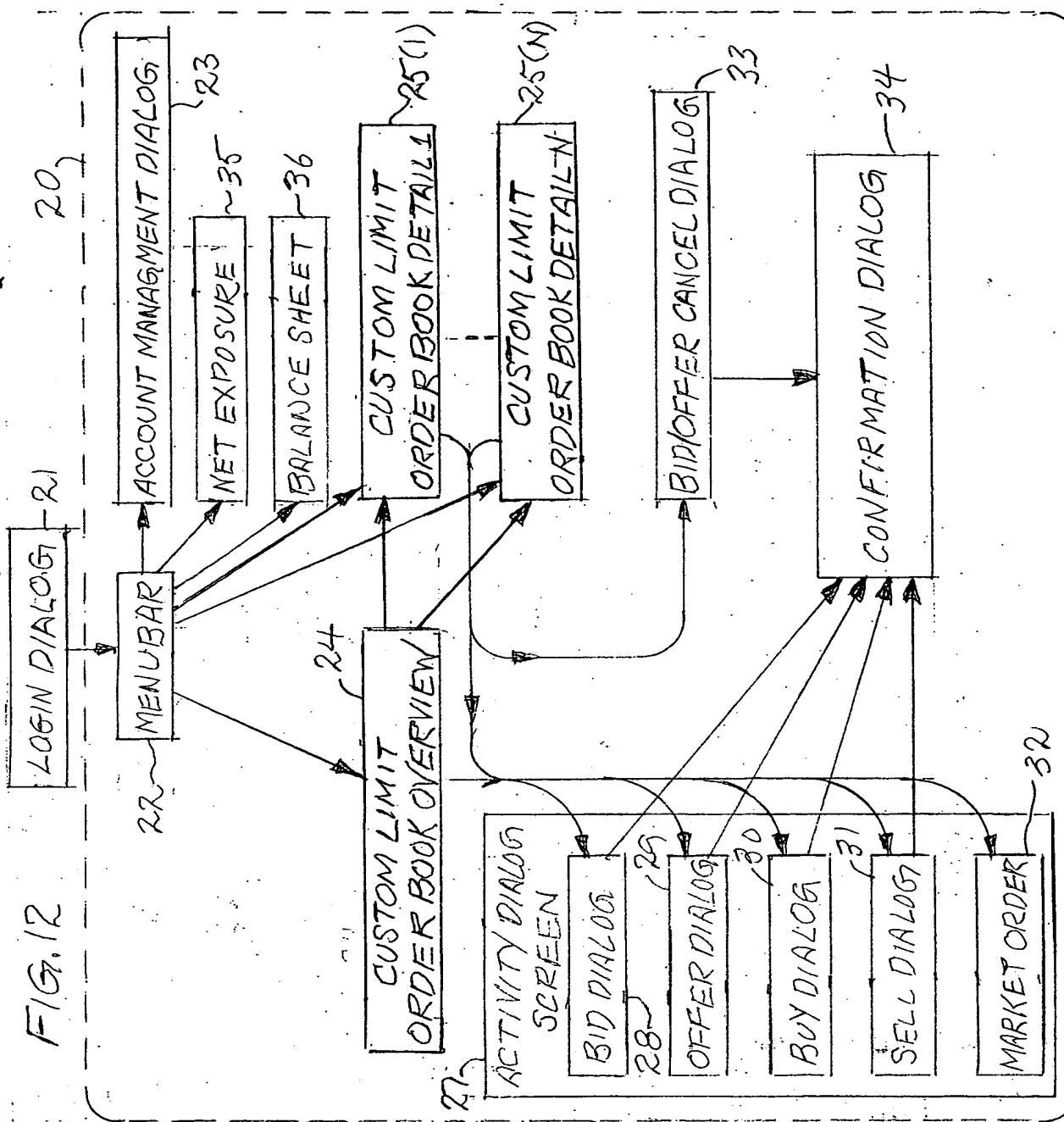


FIG. 12



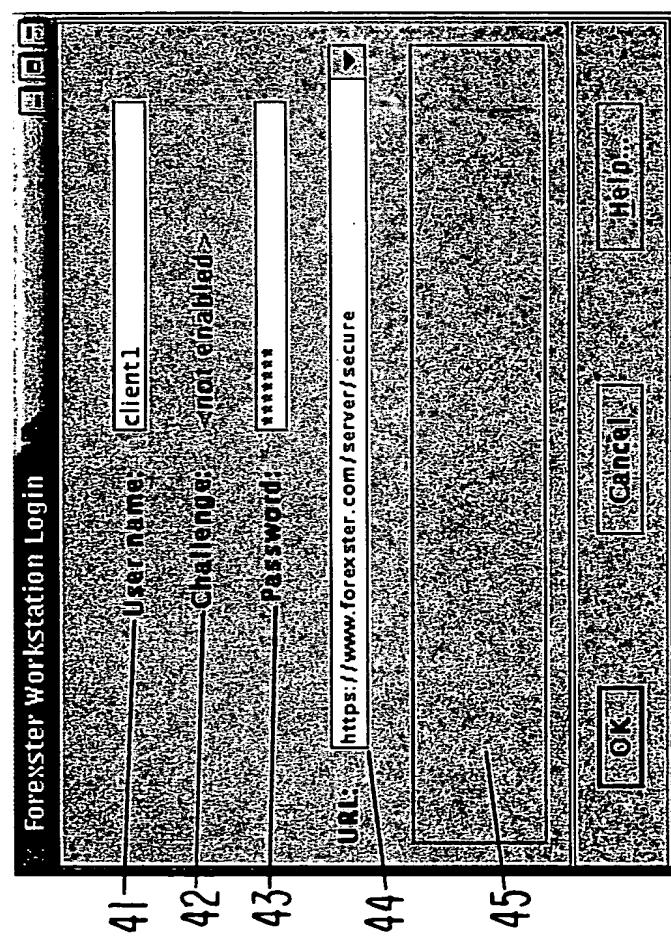


FIG. 13

FIG.14

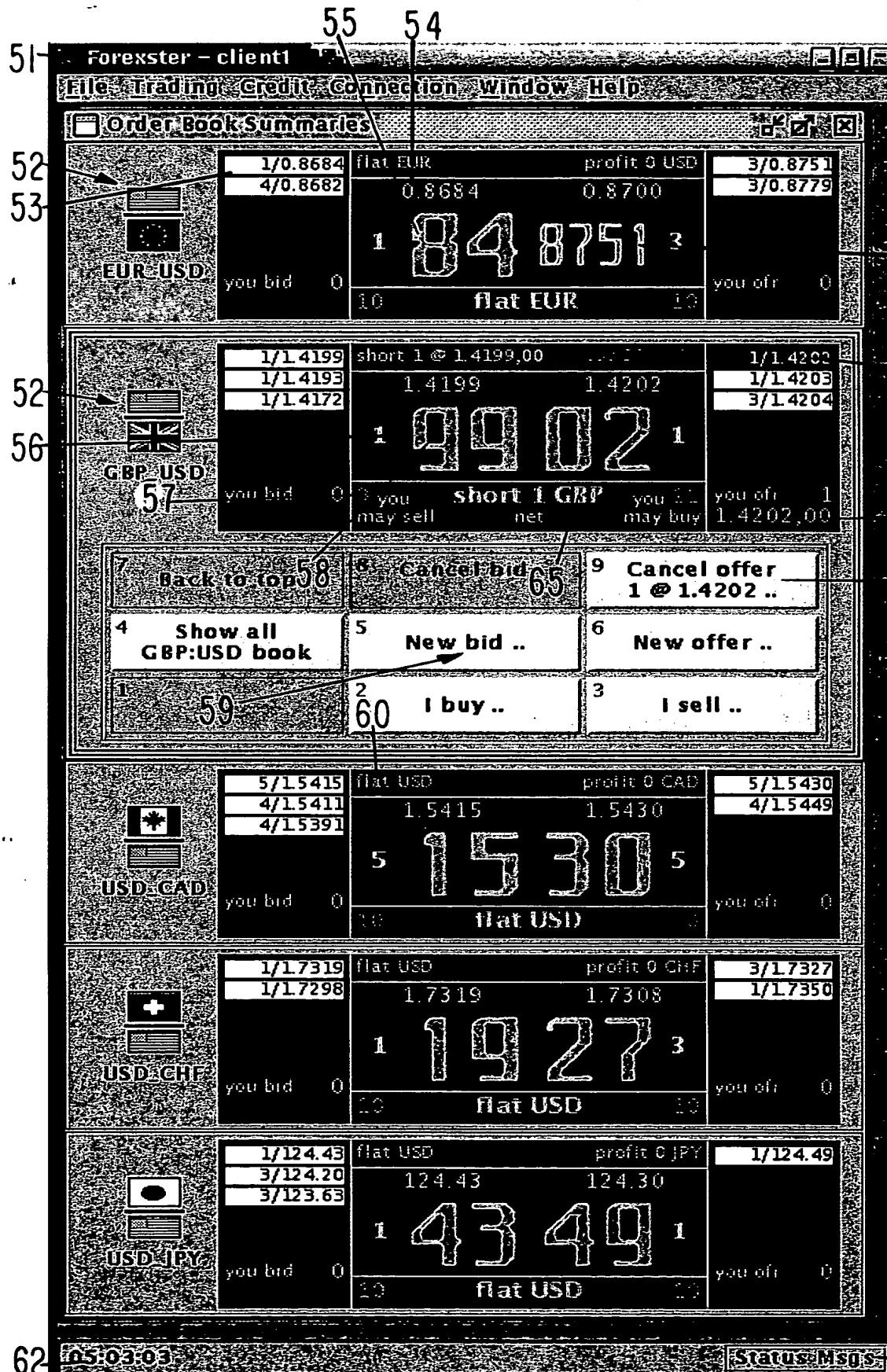


FIG. 15

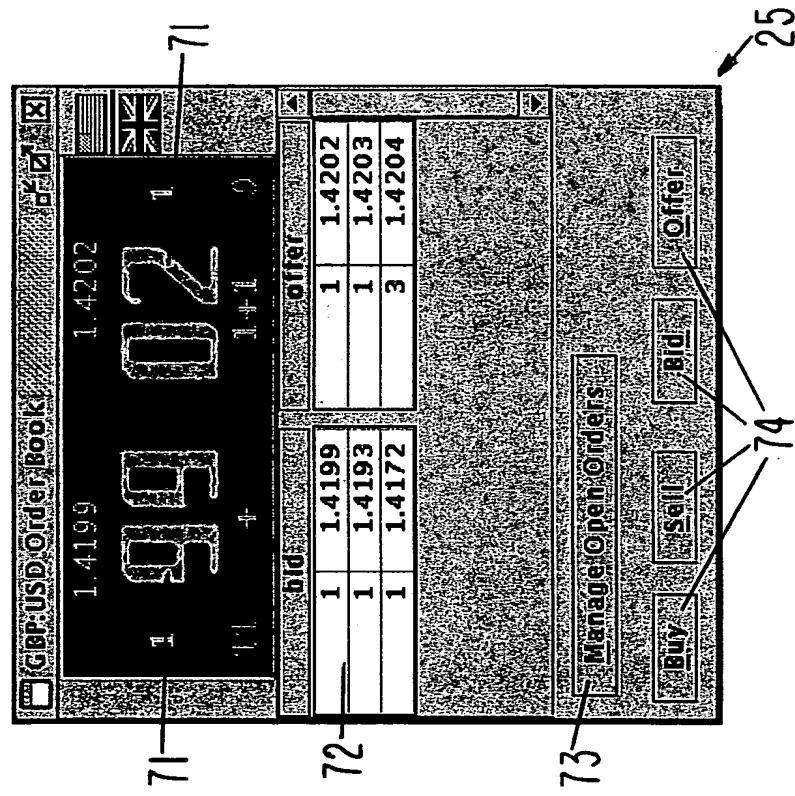


FIG. 16

The diagram shows a table titled "CREDIT EXPOSURE" with a header row "CREDIT EXPOSURE" and a sub-header "CREDIT EXPOSURE". The table lists currency pairs and their corresponding credit exposure values. The table is annotated with numbers 81, 82, 83, 84, and 35. An arrow labeled 82 points to the first row. An arrow labeled 81 points to the first column. An arrow labeled 83 points to the right edge of the table. An arrow labeled 84 points to the bottom edge of the table. An arrow labeled 35 points to the top edge of the table.

CREDIT EXPOSURE						
CREDIT EXPOSURE		CREDIT EXPOSURE				
EUR_USD	ACT804	from	Bank 1	-10	0	10
GBP_USD	ACT804	from	Bank 1	-10	-1	10
USD_CAD	ACT804	from	Bank 1	-10	0	10
USD_CHF	ACT804	from	Bank 1	-10	0	10
USD_JPY	ACT804	from	Bank 1	-10	0	10

Balance Sheet Detail						
Trade #	Trade #	Debit/credit	Date	Amount	Counterparty	Settlement
384825	384822	FH 27 Jul 16:42:06	1.4199	sold 1,000,000 GBP	bought 1,419,900 USD	Tue 31 Jul
384833	384830	FH 27 Jul 17:12:29	1.5415	sold 1,000,000 USD	bought 1,541,500 CAD	Tue 31 Jul
384843	384840	FH 27 Jul 17:13:42	1.5415	sold 1,000,000 USD	bought 1,541,500 CAD	Tue 31 Jul
384853	384850	FH 27 Jul 17:14:00	1.5415	sold 1,000,000 USD	bought 1,541,500 CAD	Tue 31 Jul
384863	384860	FH 27 Jul 17:14:01	1.5415	sold 1,000,000 USD	bought 1,541,500 CAD	Tue 31 Jul
384873	384870	FH 27 Jul 17:14:03	1.5415	sold 1,000,000 USD	bought 1,541,500 CAD	Tue 31 Jul
384883	384880	FH 27 Jul 17:14:08	1.5425	bought 1,000,000 USD	sold 1,542,500 CAD	Tue 31 Jul
384893	384890	FH 27 Jul 17:14:09	1.5425	bought 1,000,000 USD	sold 1,542,500 CAD	Tue 31 Jul
384903	384900	FH 27 Jul 17:14:10	1.5425	bought 1,000,000 USD	sold 1,542,500 CAD	Tue 31 Jul
384913	384910	FH 27 Jul 17:14:11	1.5425	bought 1,000,000 USD	sold 1,542,500 CAD	Tue 31 Jul
384923	384920	FH 27 Jul 17:14:13	1.5425	bought 1,000,000 USD	sold 1,542,500 CAD	Tue 31 Jul
384935	384932	05:02:37	1.4199	sold 1,000,000 GBP	bought 1,419,900 USD	Thu 2 Aug

91

94

FIG. 17

36

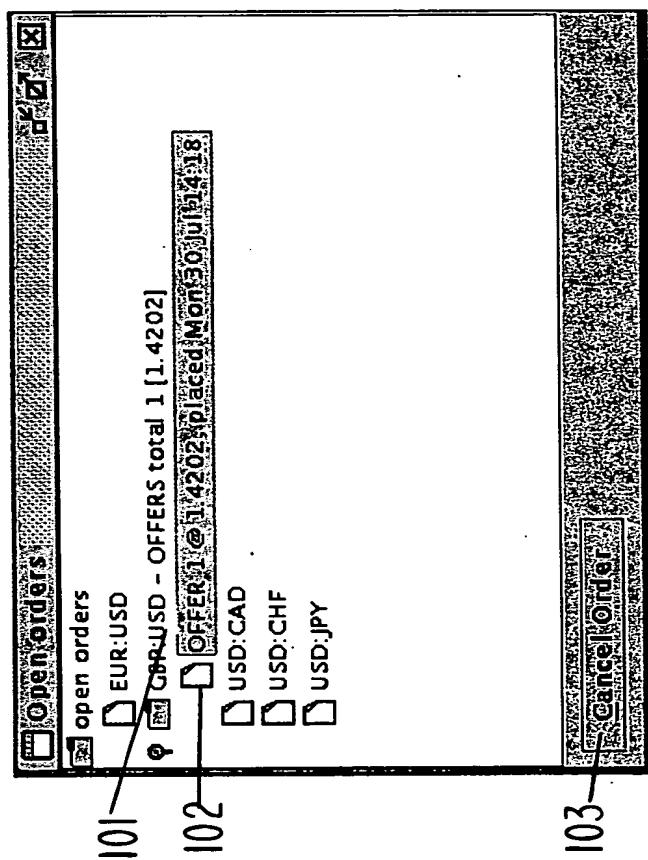


FIG. 18

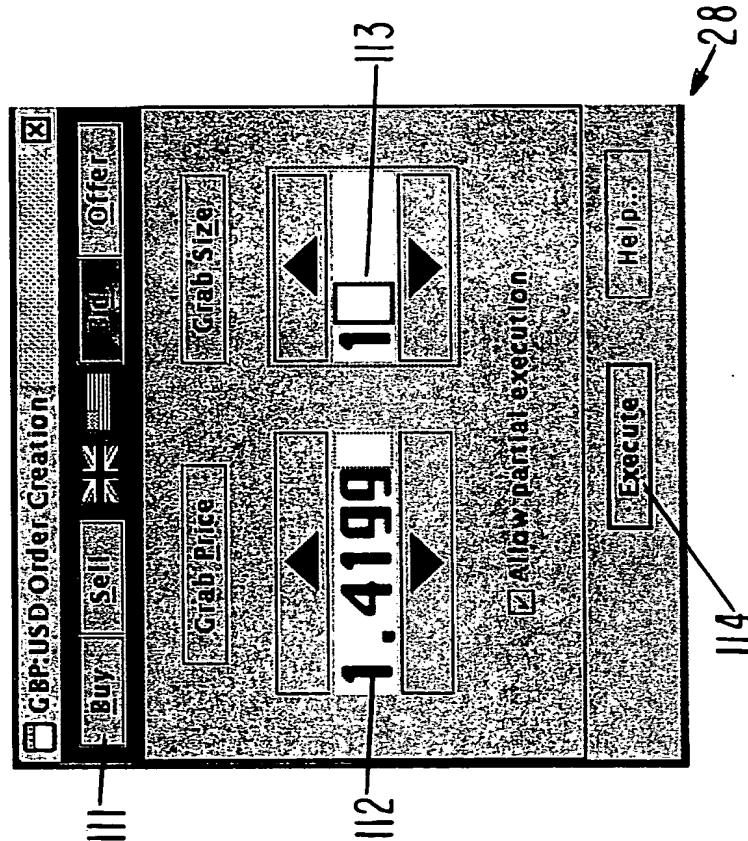


FIG. 9

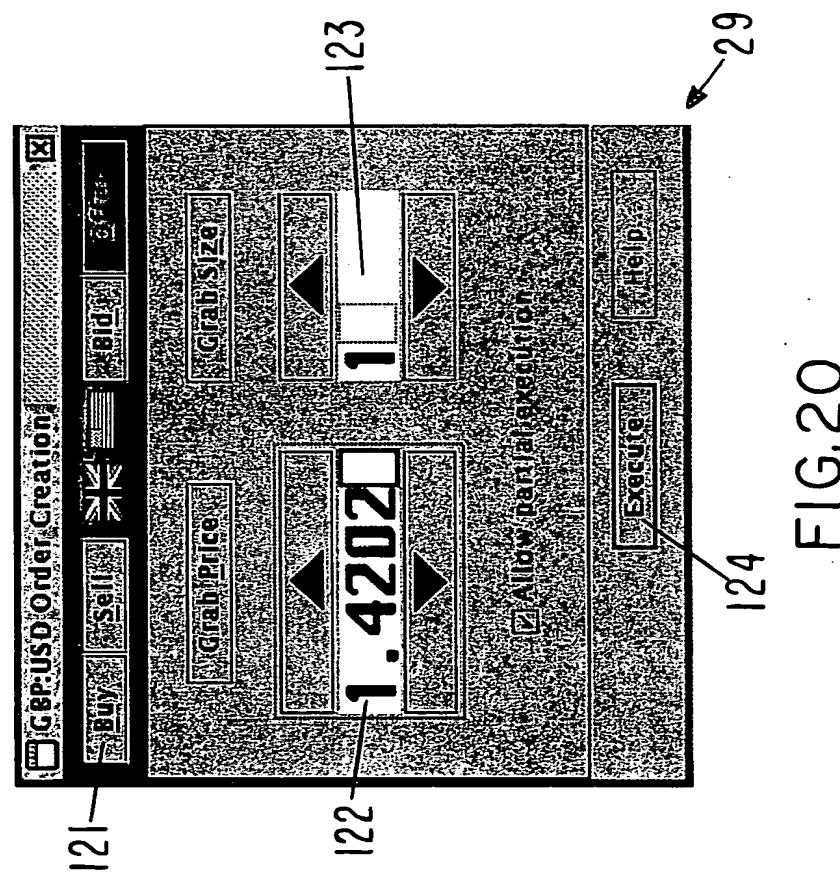


FIG. 20

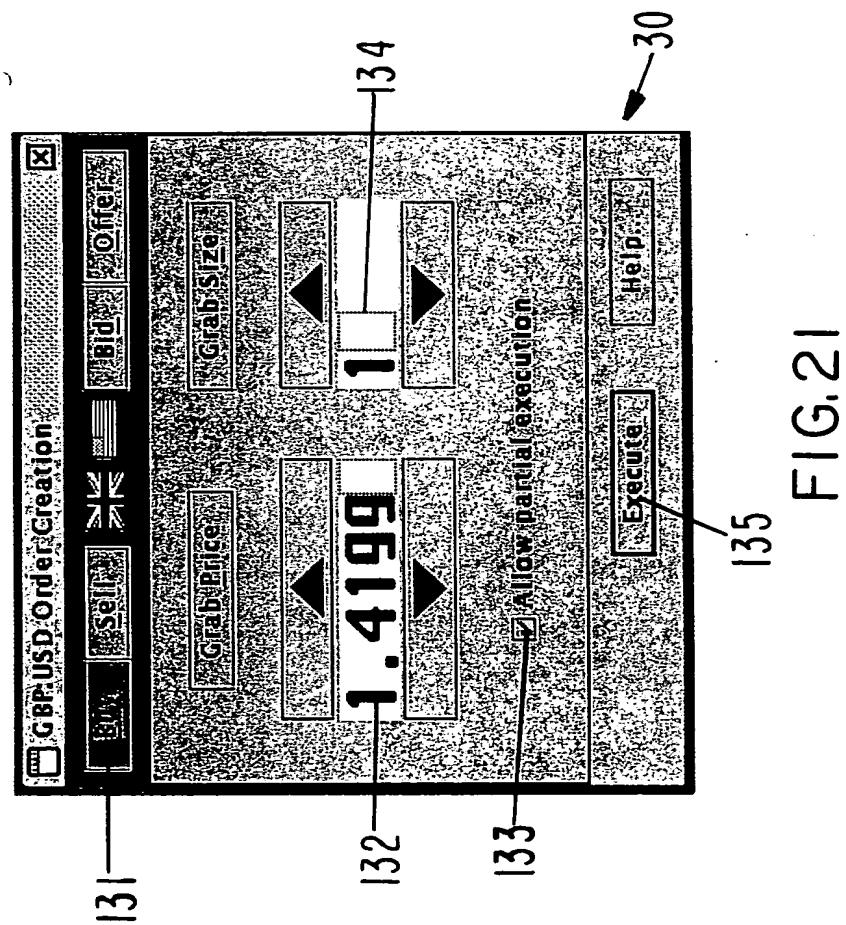


FIG. 21

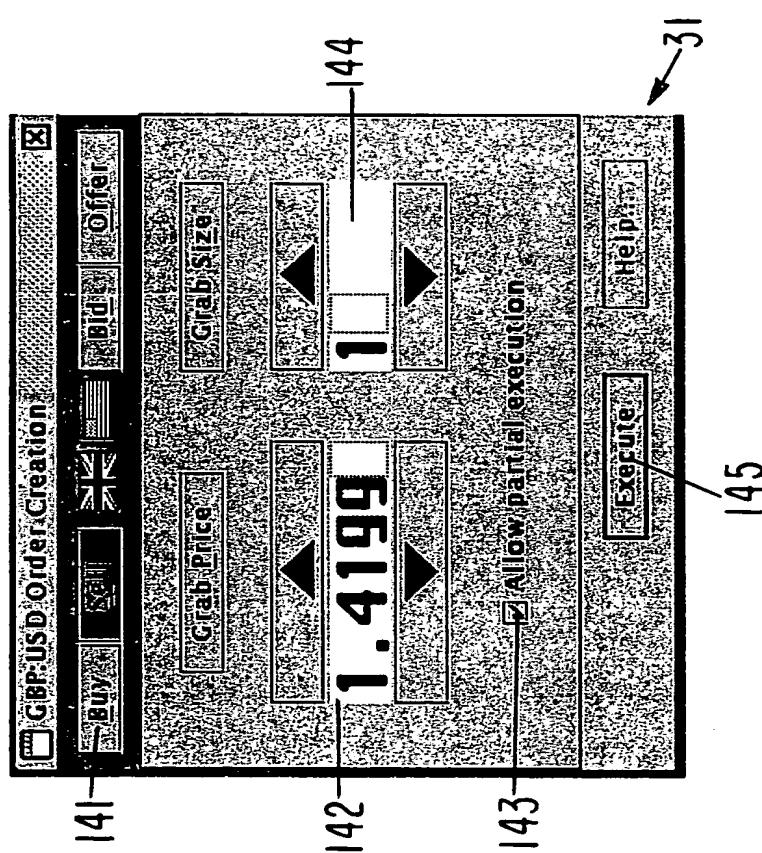


FIG. 22

FIG. 2.3

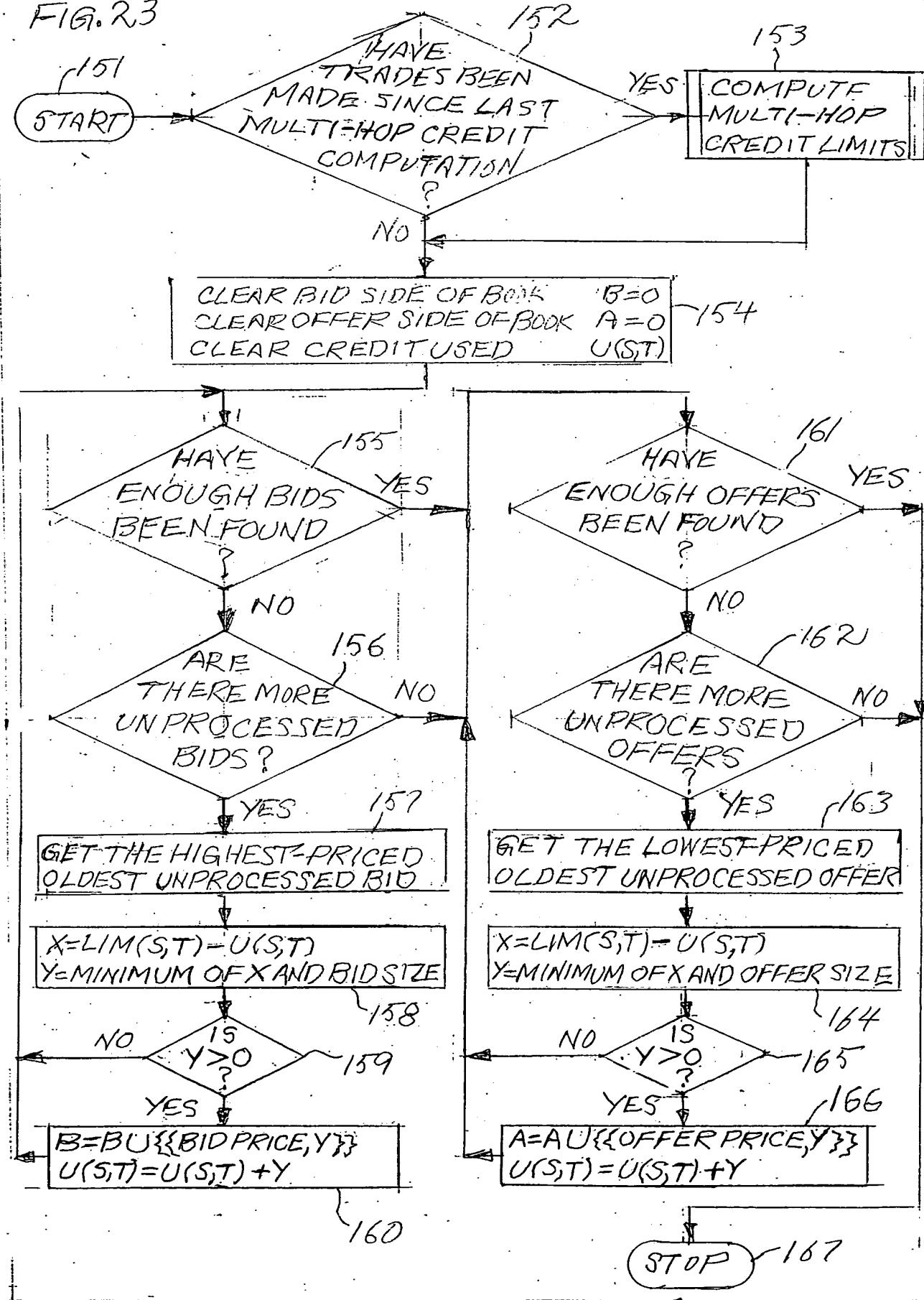


FIG. 24

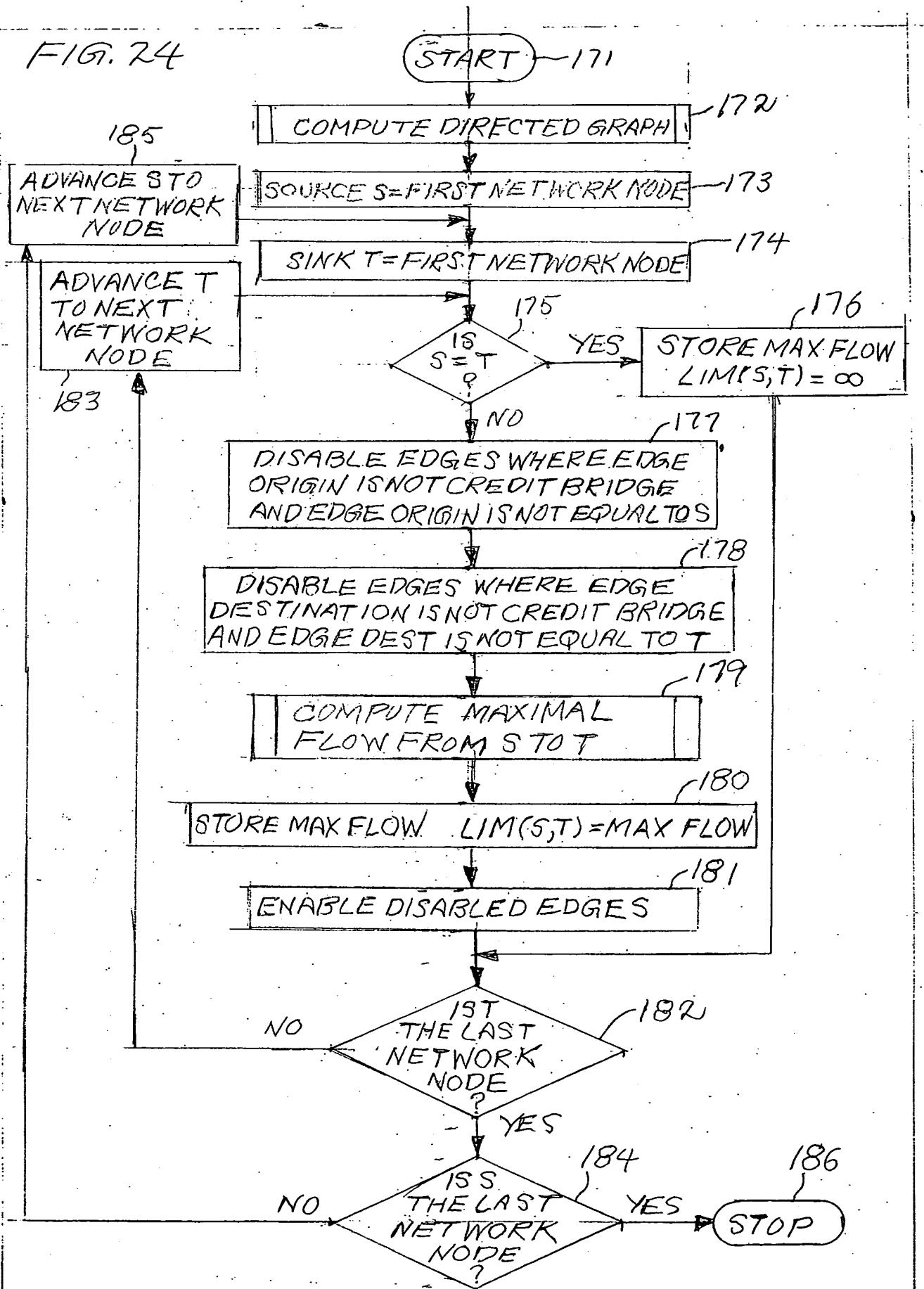
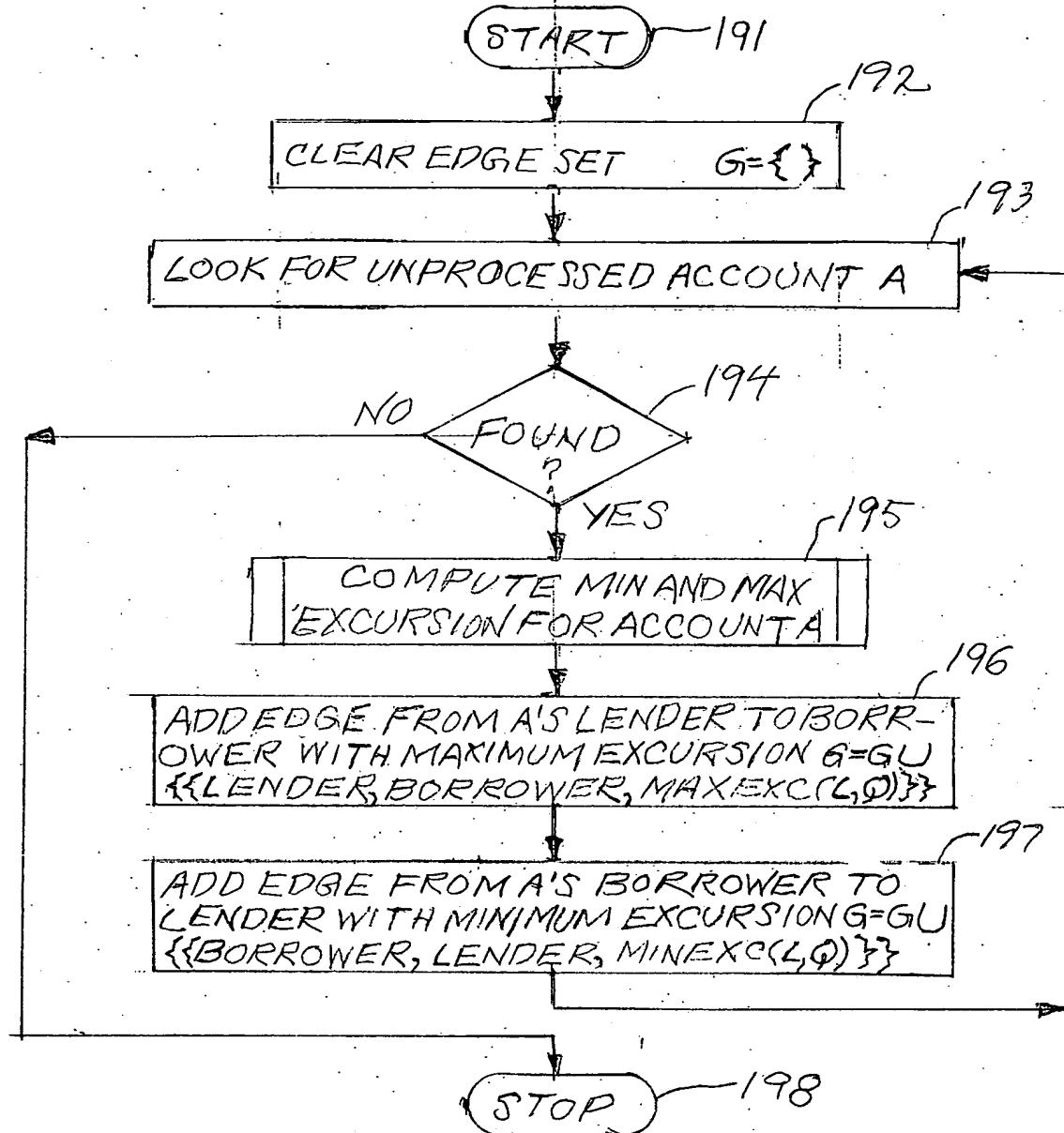
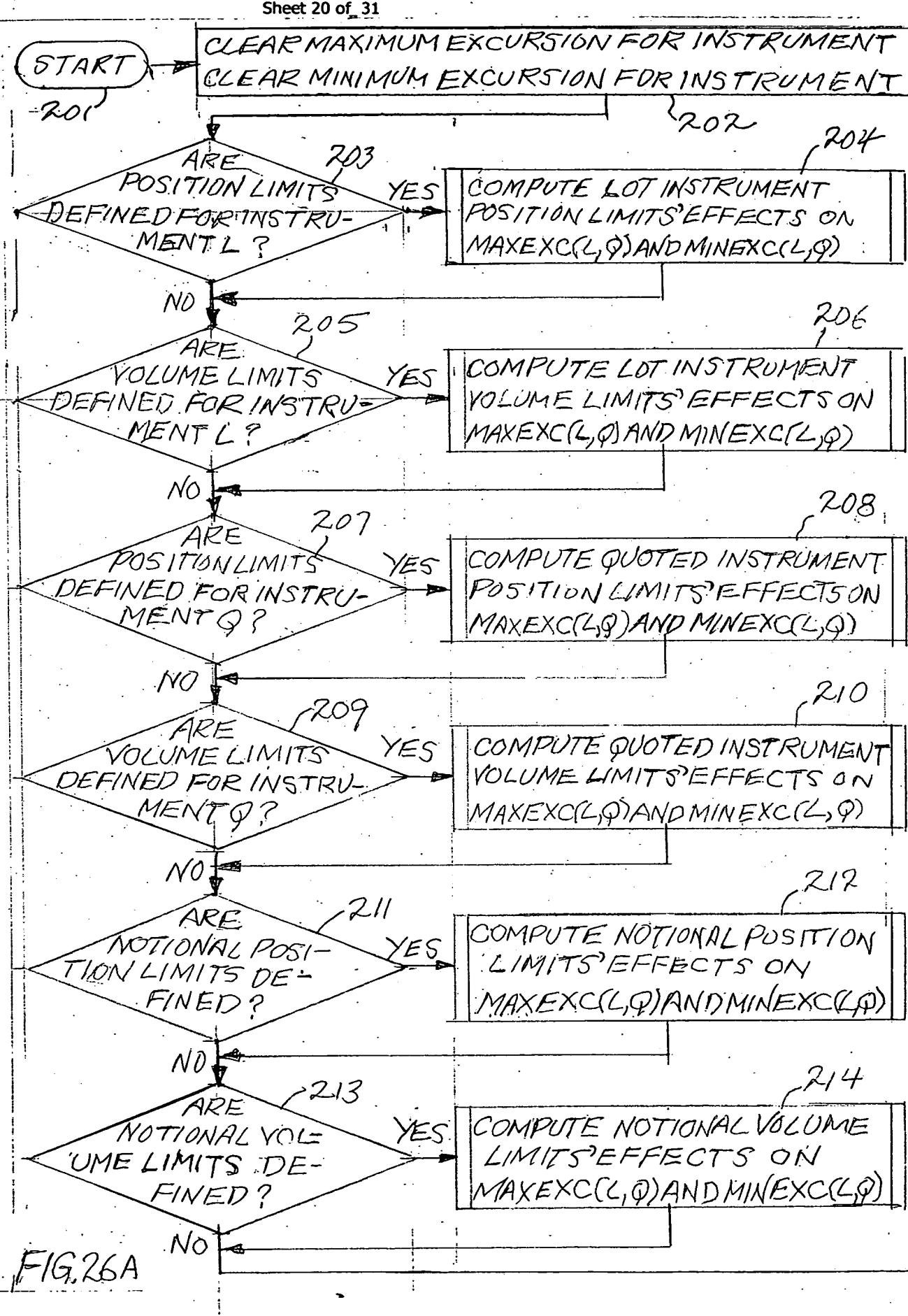


FIG. 25





PAIR MAXEXC(L,Q)=00
PAIR MINEXC(L,Q)=-00

202

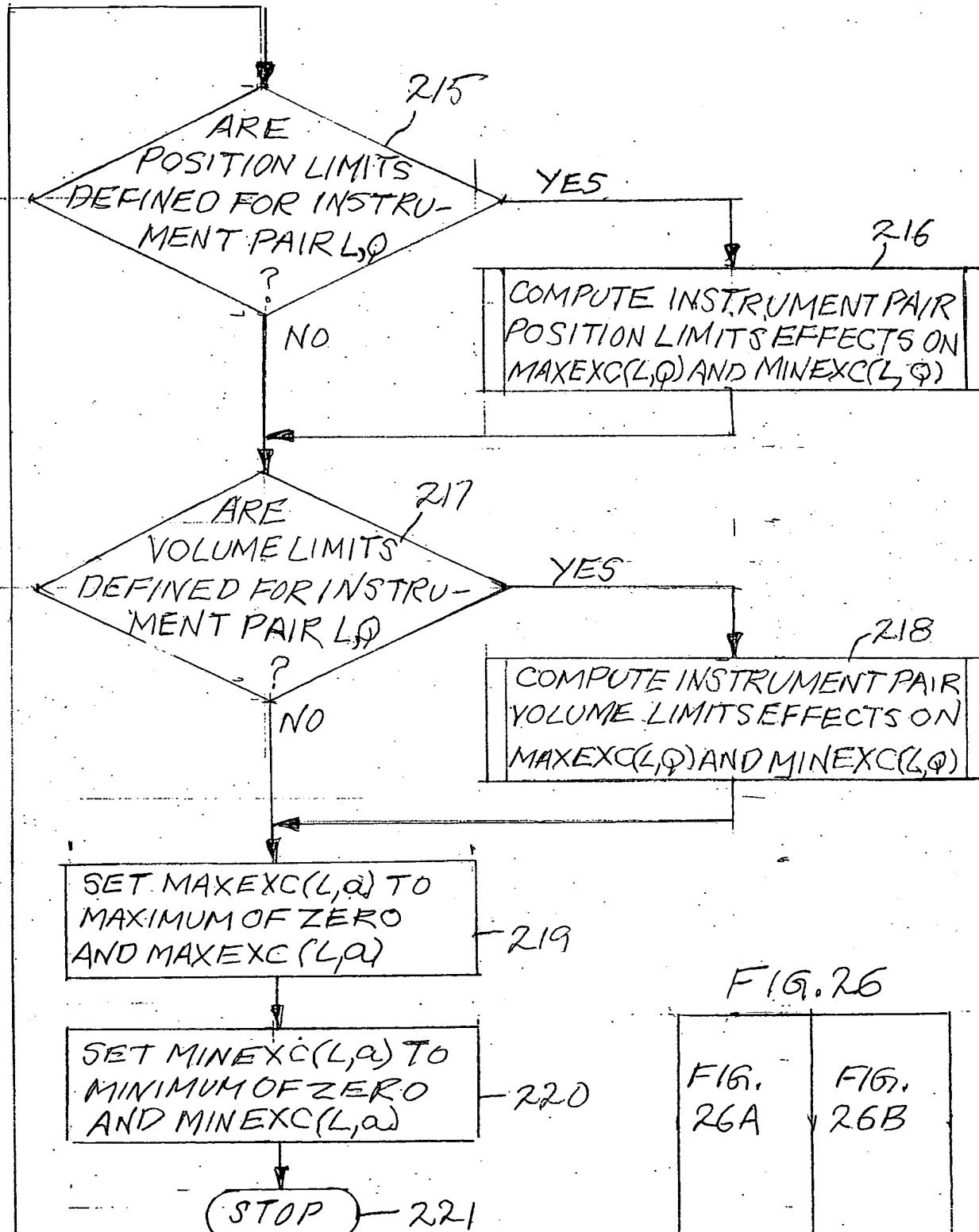


FIG. 26

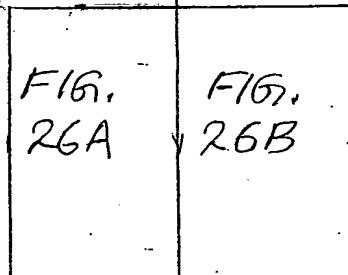


FIG. 26B

FIG. 27

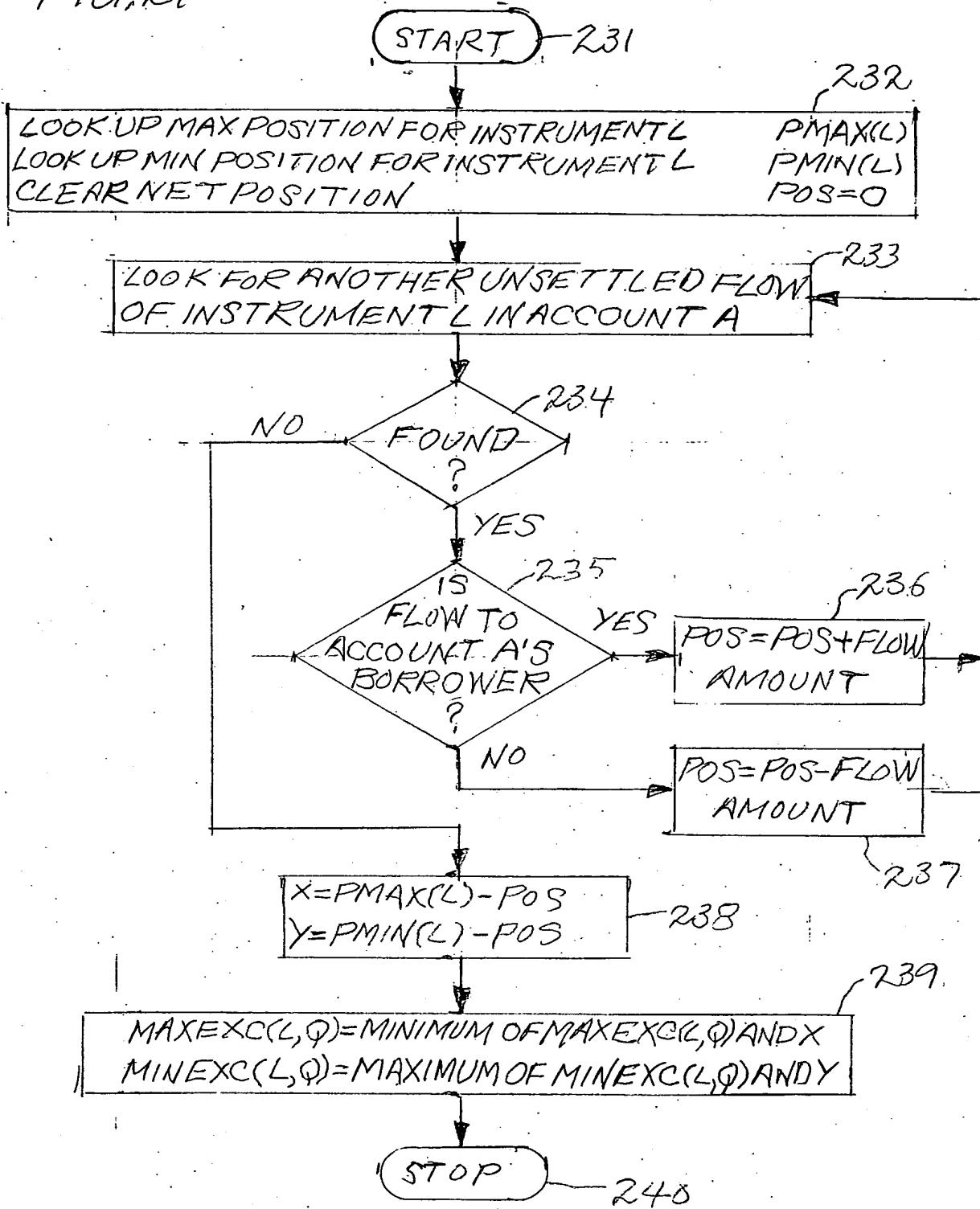


FIG. 28

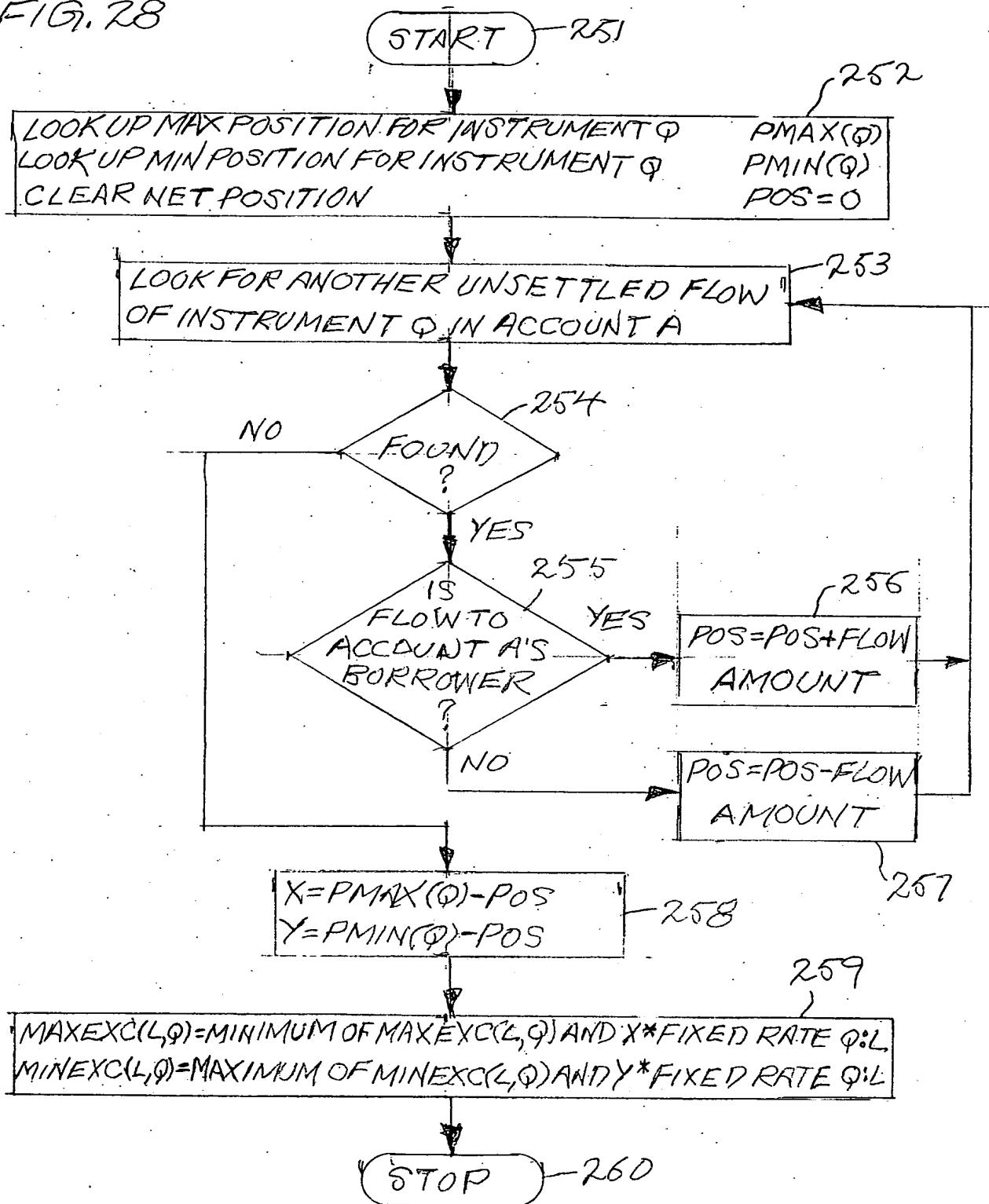


FIG. 29

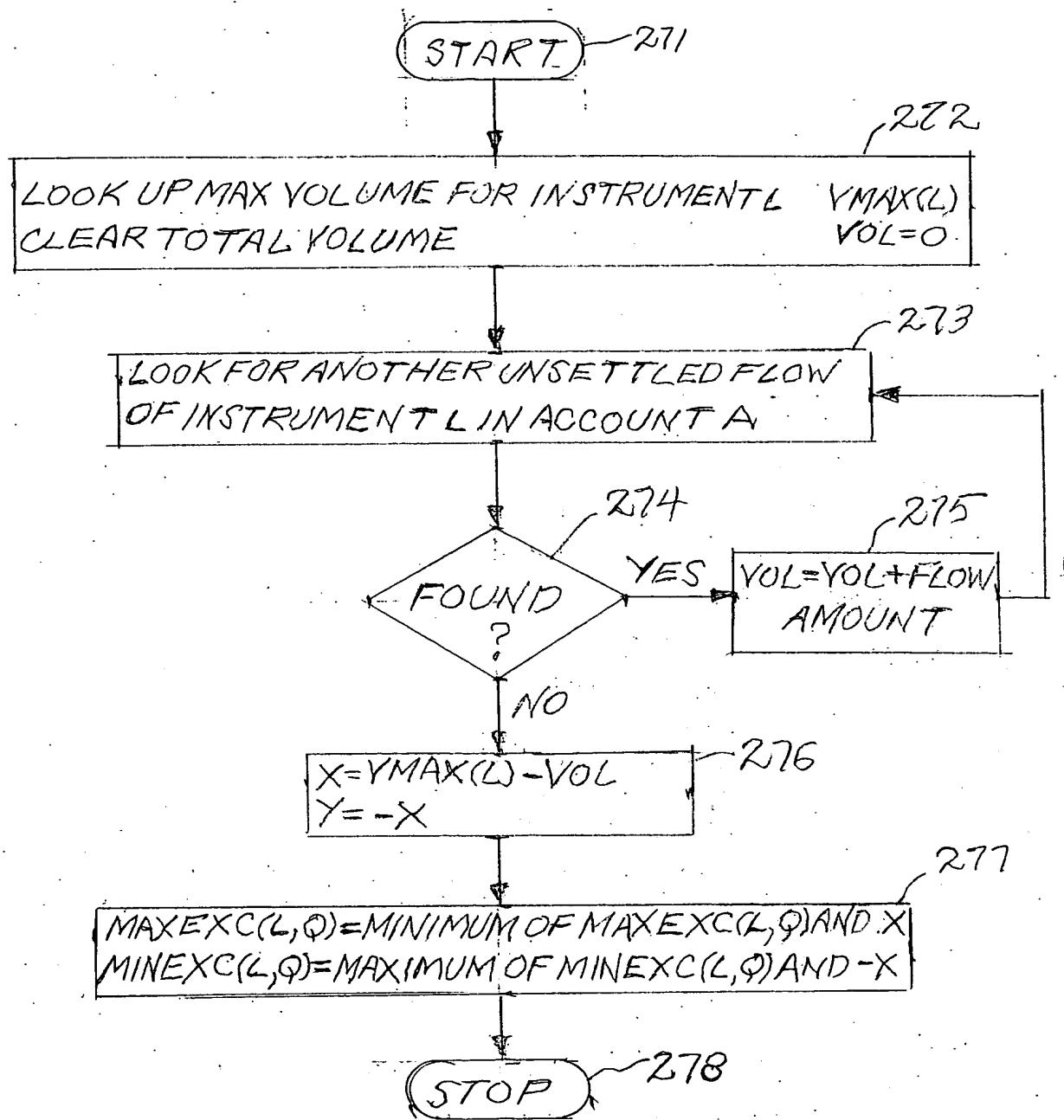
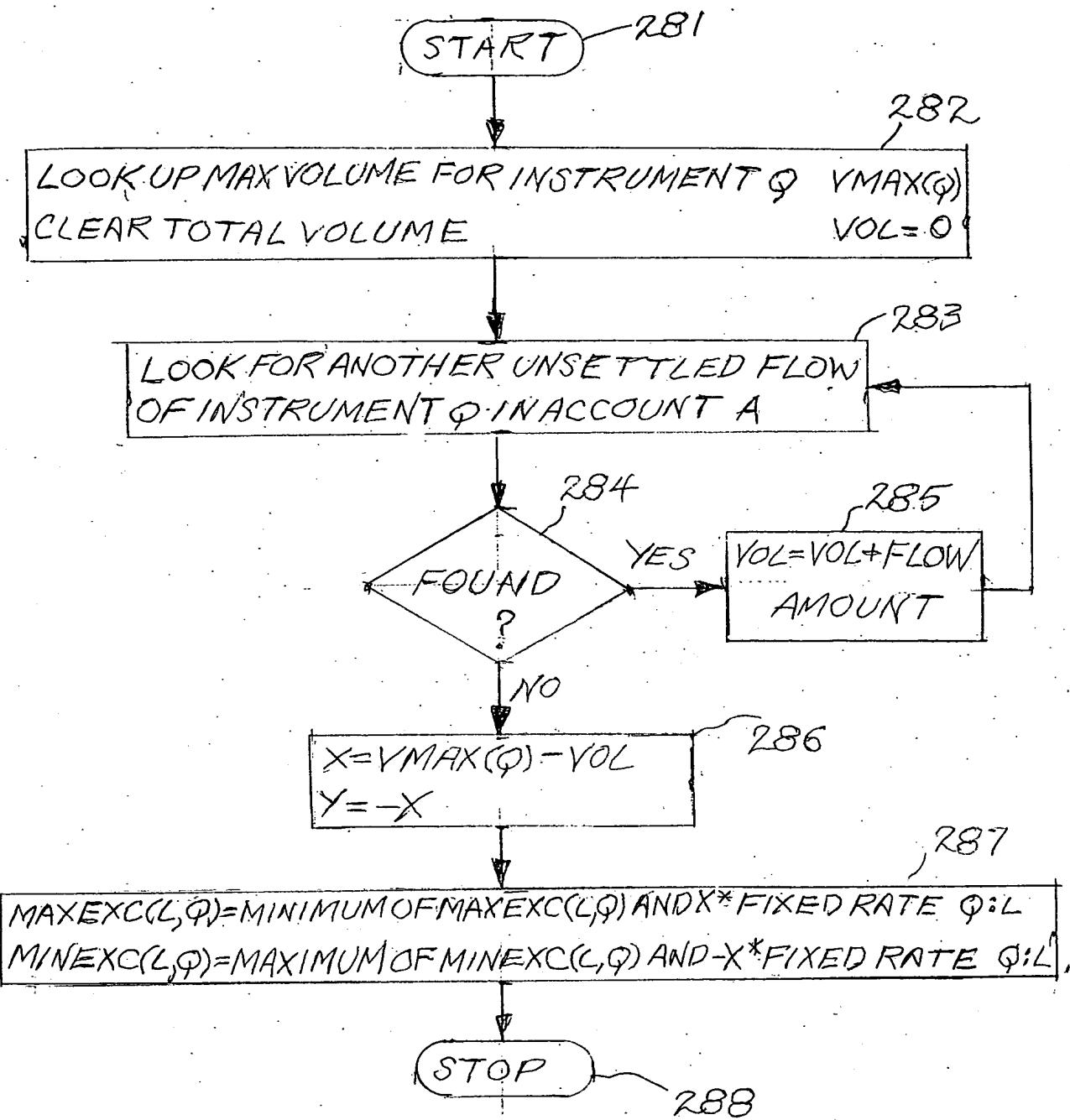


FIG. 30



F16, 31

START - 291

LOOK UP MAX NOTIONAL POSITION PMAXN
CLEAR NOTIONAL POSITION NPOS=0

- 292

LOOK FOR ANOTHER INSTRUMENT C WITH
FLOWS IN ACCOUNT A

- 293

NO

FOUND ?

YES

- 294

CLEAR INSTRUMENT POSITION POS(C)=0

- 295

LOOK FOR ANOTHER UNSETTLED FLOW
OF INSTRUMENT C IN ACCOUNT A

- 296

NO

FOUND ?

YES

- 297

IS
FLOW TO
ACCOUNT A'S
BORROWER

YES

POS(C)=POS(C)
+ FLOW
AMOUNT

- 299

301

NO

POS(C)=POS(C)
- FLOW
AMOUNT

- 300

NPOS=NPOS+|POS(C)|*FIXED RATE C:N

- 302

FIND MIN AND MAX ROOTS OF $F(X)=|X+A|+|X-B|+NPOS-|A|-|B|-PMAXN$

MAXEXC(L,Q)=MINIMUM OF MAXEXC(L,Q) AND MAXROOT*FIXED RATE N:L
MINEXC(L,Q)=MAXIMUM OF MINEXC(L,Q) AND MINROOT*FIXED RATE N:L

STOP

- 303

- 304

FIG. 32

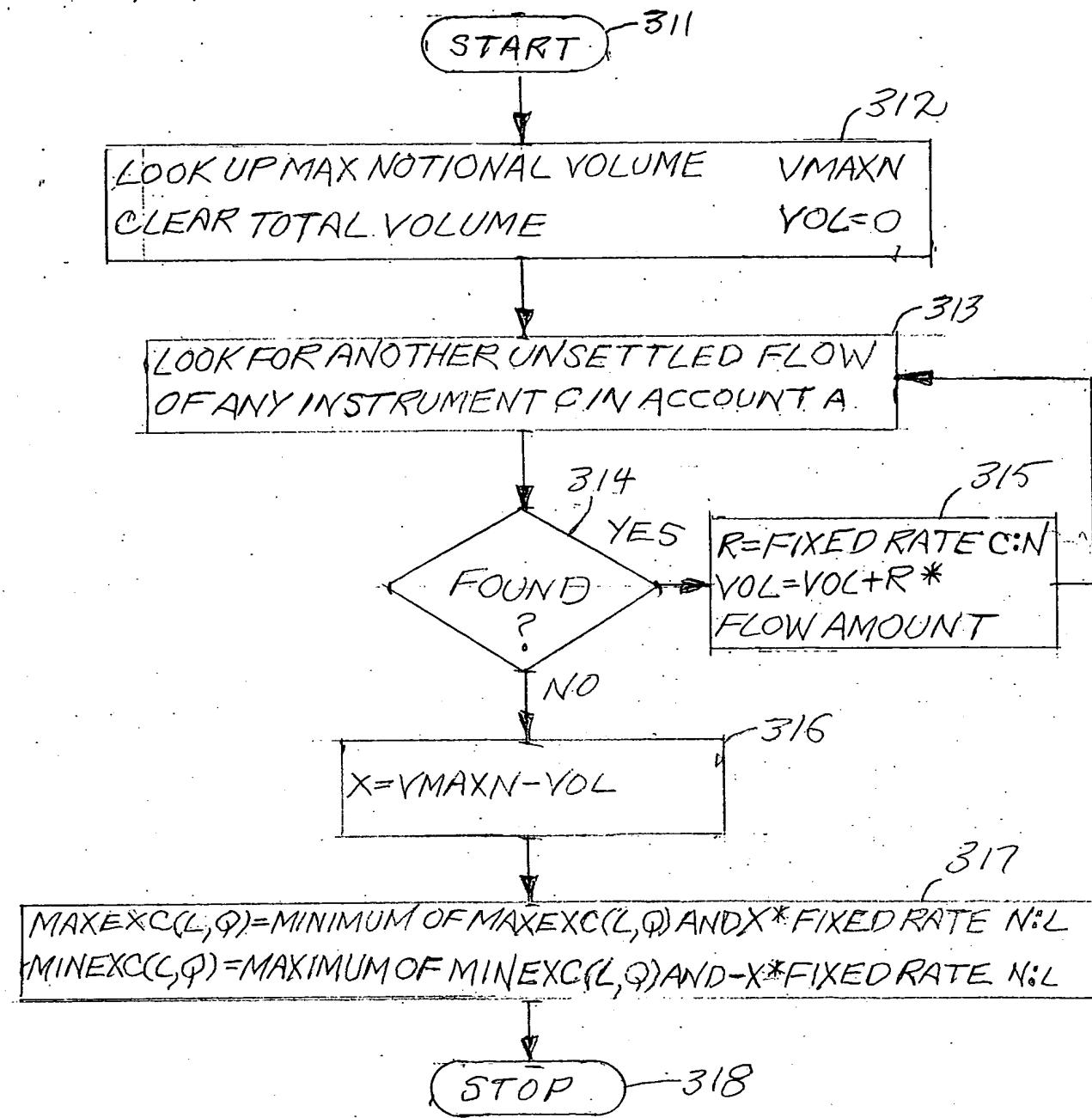


FIG. 33

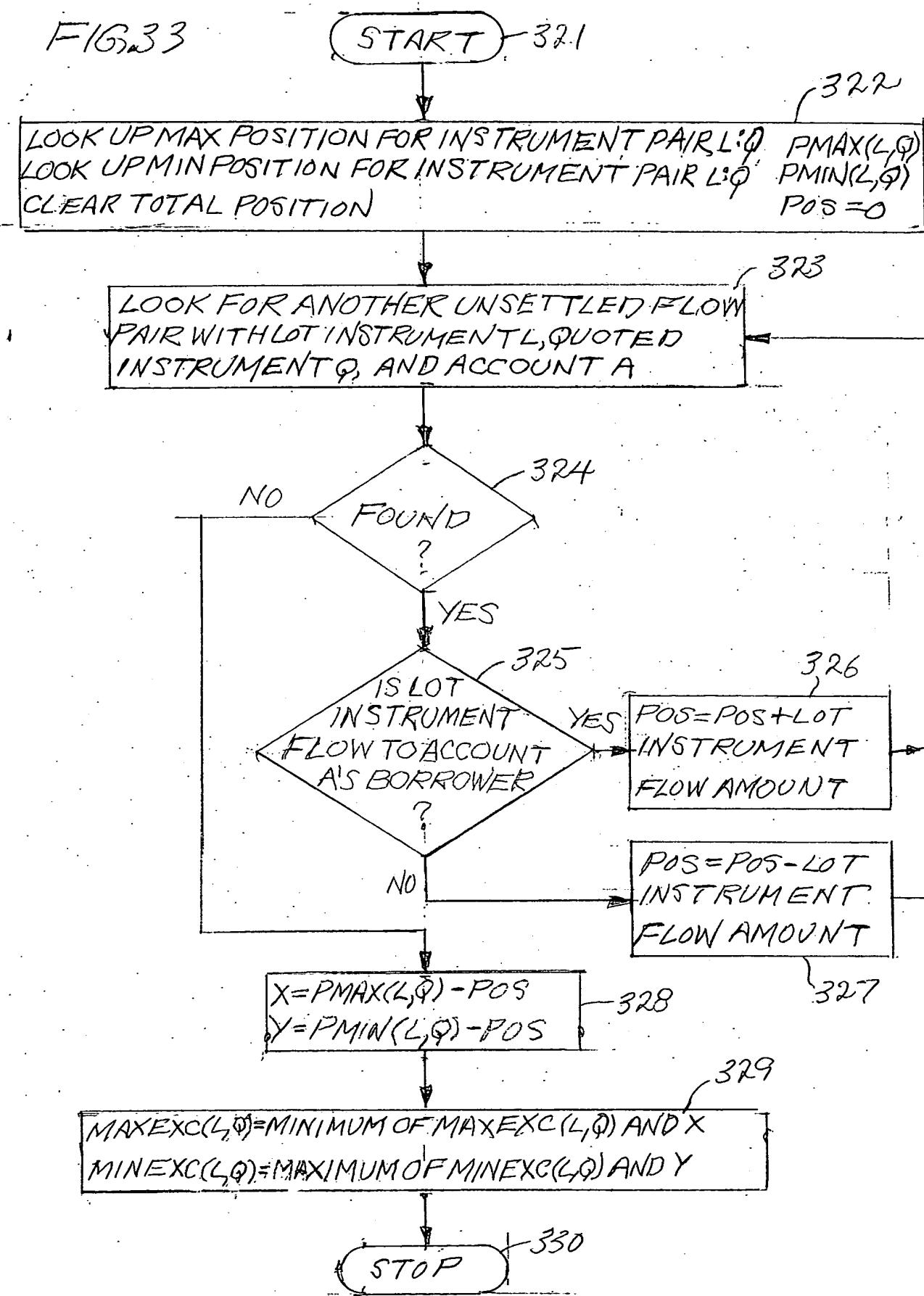


FIG. 34

FIGURE 34
340055000T

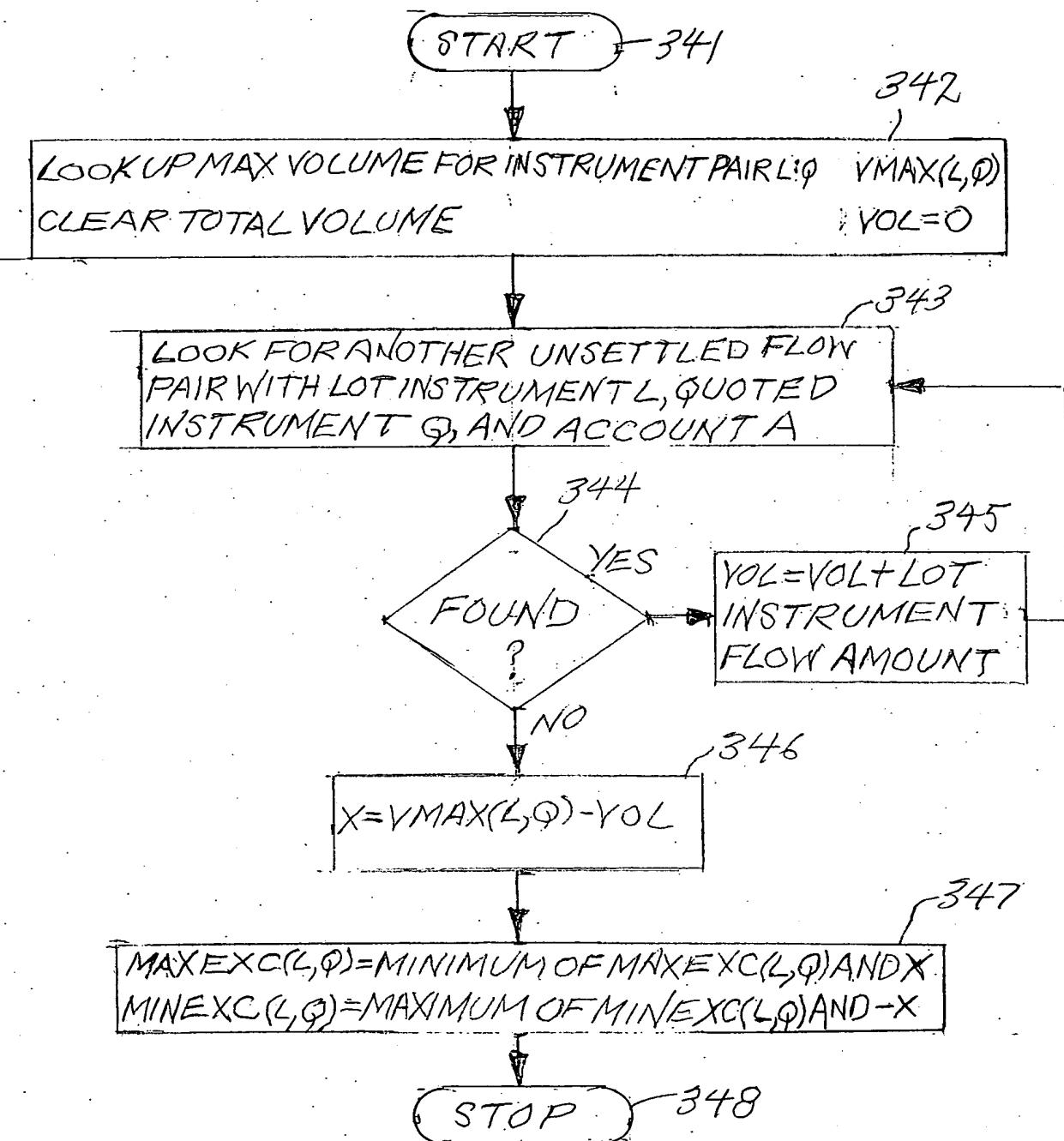


FIG. 35

